

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 31-May-2012

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future	Jun 2012 CAAZ	Future	5,670	0.4522	0.4370	0.0000	0.0000	0	0.00		
			<u>5,670</u>					<u>0.00</u>	<u>0.00</u>	<u>5,853.00</u>	<u>547,086.60</u>
		Total	5,670					0.00	0.00	5,853.00	547,086.60
Future	Jun 2012 CABB	Future	8,000	0.0008	0.0007	0.0000	0.0000	0	0.00		
			<u>8,000</u>					<u>0.00</u>	<u>0.00</u>	<u>8,000.00</u>	<u>800,000.00</u>
		Total	8,000					0.00	0.00	8,000.00	800,000.00
Future	Jun 2012 CABD	Future	16,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
			<u>16,000</u>					<u>0.00</u>	<u>0.00</u>	<u>16,000.00</u>	<u>640,000.00</u>
		Total	16,000					0.00	0.00	16,000.00	640,000.00
Future	Jun 2012 ZAAD	Future	13,520	8.3158	8.2853	8.3260	8.3000	6	49,826.00		
	Sep 2012 ZAAD	Future	3,160	8.3624	8.3294	0.0000	0.0000	0	0.00		
	Dec 2012 ZAAD	Future	1,115	8.4107	8.3796	0.0000	0.0000	0	0.00		
			<u>17,795</u>					<u>6.00</u>	<u>49,826.00</u>	<u>1,475,545.00</u>	<u>10,107,289,601.30</u>
		Total	17,795					6.00	49,826.00	1,475,745.00	10,107,355,725.30
Future	Jun 2012 ZACA	Future	10	8.2852	8.2768	0.0000	0.0000	0	0.00		
			<u>10</u>					<u>0.00</u>	<u>0.00</u>	<u>21,040.00</u>	<u>149,825,973.50</u>
		Total	10					0.00	0.00	21,040.00	149,825,973.50
Future	Jun 2012 ZAEU	Future	46,974	10.6115	10.5763	10.5700	10.5700	92	971,189.00		
	Sep 2012 ZAEU	Future	16,606	10.7612	10.7261	10.7715	10.7600	2,800	30,146,150.00		
	Dec 2012 ZAEU	Future	19,192	10.9032	10.8713	0.0000	0.0000	1,000	10,952,700.00		
	Dec 2013 ZAEU	Future	0	11.3157	11.2892	11.8066	11.7121	2,000	23,565,950.00		
			<u>82,772</u>					<u>5,892.00</u>	<u>65,635,989.00</u>	<u>2,182,493.00</u>	<u>23,966,903,684.90</u>
Option	Jun 2012 ZAEU	9.45 Put	15,360	1.0000	1.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	9.60 Put	1,000	2.0000	2.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	9.80 Put	1,000	3.0000	3.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	9.85 Put	5,120	3.0000	4.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	10.05 Call	5,120	567.0000	535.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	10.05 Put	5,120	6.0000	9.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	10.30 Call	800	344.0000	317.0000	0.0000	0.0000	0	0.00		

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Jun 2012	ZAEU	10.55 Call	5,120	171.0000	152.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Put	5,120	110.0000	126.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	19.0000	19.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	34.0000	36.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	122.0000	124.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	238.0000	217.0000	0.0000	0.0000	0	0.00		
			72,445					0.00	0.00	500,964.00	143,760,325.20
	Total		155,217					5,892.00	65,635,989.00	2,683,457.00	24,110,664,010.10
Future											
Jun 2012	ZAFR	Future	7,709	8.8332	8.8010	0.0000	0.0000	140	1,222,466.00		
Sep 2012	ZAFR	Future	50	8.9693	8.9385	0.0000	0.0000	0	0.00		
			7,759					140.00	1,222,466.00	225,736.00	1,907,880,285.90
	Total		7,759					140.00	1,222,466.00	225,736.00	1,907,880,285.90
Future											
Jun 2012	ZAGB	Future	67,470	13.2101	13.2469	13.2377	13.2377	112	1,477,914.40		
Sep 2012	ZAGB	Future	5,200	13.3784	13.4162	13.4100	13.4055	80	1,072,710.00		
			72,670					192.00	2,550,624.40	1,906,680.00	23,270,850,759.20
Option											
Jun 2012	ZAGB	11.10 Put	24,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	25.0000	22.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	485.0000	475.0000	0.0000	0.0000	0	0.00		
			54,000					0.00	0.00	312,574.00	117,650,366.90
	Total		126,670					192.00	2,550,624.40	2,219,254.00	23,388,501,126.10
Future											
Jun 2012	ZAJY	Future	520	0.1093	0.1081	0.0000	0.0000	0	0.00		
Sep 2012	ZAJY	Future	3,329	0.1108	0.1096	0.0000	0.0000	0	0.00		
			3,849					0.00	0.00	129,103.00	1,190,308,558.10
	Total		3,849					0.00	0.00	129,103.00	1,190,308,558.10
Future											
Jun 2012	ZAUM	Future	797	8.5820	8.5290	8.5310	8.5310	10	8,531,000.00		
Sep 2012	ZAUM	Future	2	8.6951	8.6420	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	Future	2	8.7969	8.7452	0.0000	0.0000	0	0.00		
			801					10.00	8,531,000.00	12,866.00	9,590,907,000.00
	Total		801					10.00	8,531,000.00	13,072.00	9,597,459,866.00
Future											
Jun 2012	ZAUS	Future	280,733	8.5820	8.5290	8.6050	8.5151	15,574	133,253,188.20		
Sep 2012	ZAUS	Future	77,378	8.6951	8.6420	8.7123	8.6322	4,128	35,792,936.30		
Dec 2012	ZAUS	Future	31,824	8.7969	8.7452	8.7500	8.7500	4,723	41,232,855.00		

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Mar 2013	ZAUS	Future	12,490	8.9009	8.8502	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	0	9.1053	9.0559	9.3540	9.3540	659	6,164,286.00		
			<u>402,425</u>					<u>25,084.00</u>	<u>216,443,265.50</u>	<u>27,903,884.00</u>	<u>221,909,724,733.10</u>
Option											
Jun 2012	ZAUS	6.75 Call	4,850	1832.0000	1779.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.05 Put	20,100	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	12,000	1.0000	1.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Call	6,700	933.0000	881.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Put	6,800	1.0000	2.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	2.0000	2.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	2.0000	3.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.80 Put	200	3.0000	3.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	7.0000	7.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	6,700	493.0000	440.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	6,832	11.0000	11.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	402.0000	354.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	109.0000	127.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	260.0000	296.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	69.0000	56.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1556.0000	1501.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	11.0000	9.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1411.0000	1356.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	21.0000	18.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	27.0000	23.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	44.0000	37.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	71.0000	64.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	3,925	93.0000	86.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	119.0000	112.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.25 Put	5,000	167.0000	164.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	0	527.0000	474.0000	0.0000	0.0000	2,500	1,210,000.00		
Sep 2012	ZAUS	8.50 Call	2,000	477.0000	426.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	432.0000	383.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	337.0000	341.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	29,600	372.0000	327.0000	0.0000	0.0000	2,500	777,500.00		
Sep 2012	ZAUS	8.80 Put	1,500	459.0000	468.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	265.0000	229.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	241.0000	208.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	952.0000	890.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	155.0000	145.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	263.0000	255.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	612.0000	560.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	5,500	463.0000	418.0000	0.0000	0.0000	0	0.00		

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Dec 2012	ZAUS	9.10 Call	540	432.0000	389.0000	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	8.10 Put	180	237.0000	230.0000	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	9.10 Call	180	585.0000	541.0000	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	8.00 Call	200	2184.0000	2102.0000	0.0000	0.0000	0	0.00	
			<u>272,545</u>					<u>5,000.00</u>	<u>1,987,500.00</u>	<u>3,316,171.00</u>
	Total		674,970					30,084.00	218,430,765.50	31,220,055.00

Grand Total	1,016,741	36,324.00	296,420,670.90	39,751,801	305,016,829,345.03
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